



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/05/2018 TO: 10/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	2025 On 02-August-18			Bond Future	135.00	134.9886	135.0040	134.9886	864.00
10/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1656	2	2	2	0.00
10/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1666	2	2	2	0.00
10/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1646	2	2	2	0.00
10/05/2018	2025 On 01-November-18			Bond Future	137.45	137.4344	137.4490	137.4344	0.00
10/05/2018	2025 On 07-February-19			Bond Future	138.73	138.7151	138.7314	138.7151	0.00
10/05/2018	2029 On 02-August-18			Bond Future	103.37	103.5589	103.3705	103.5589	1,370.00
10/05/2018	2029 On 01-November-18			Bond Future	104.19	104.3856	104.1930	104.3856	0.00
10/05/2018	2029 On 07-February-19			Bond Future	106.24	106.4319	106.2367	106.4319	0.00
10/05/2018	2030 On 02-August-18			Bond Future	8.86	93.5486	94.0449	93.5486	41,256.00
10/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4497	4	4	4	0.00
10/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	747	1	1	1	7,850.00
10/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1937	2	2	2	7,850.00
10/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4710	4	5	4	0.00
10/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4550	4	5	4	0.00
10/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4444	4	4	4	0.00
10/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	464	1	0	1	7,850.00
10/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	496	1	0	1	0.00
10/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	519	1	1	1	0.00
10/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1582	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	508	1	1	1	0.00
10/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3160	4	3	4	0.00
10/05/2018	2030 On 01-November-18			Bond Future	8.91	95.2282	95.7328	95.2282	0.00
10/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1570	1	2	1	0.00
10/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1623	1	2	1	0.00
10/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1597	1	2	1	0.00
10/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3775	4	4	4	0.00
10/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3817	4	4	4	0.00
10/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3733	4	4	4	0.00
10/05/2018	2030 On 07-February-19			Bond Future	8.97	93.0655	93.5807	93.0655	0.00
10/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2279	2	2	2	0.00
10/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2308	2	2	2	0.00
10/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2336	2	2	2	0.00
10/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4537	5	5	5	0.00
10/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4577	5	5	5	0.00
10/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4616	5	5	5	0.00
10/05/2018	2032 On 02-August-18			Bond Future	9.03	96.3721	96.8727	96.3721	32,131.00
10/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5205	5	5	5	0.00
10/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5147	5	5	5	0.00
10/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5089	5	5	5	0.00
10/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	524	1	1	1	0.00
10/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	536	1	1	1	0.00
10/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	513	1	1	1	0.00
10/05/2018	2032 On 01-November-18			Bond Future	9.08	93.9474	94.4564	93.9474	0.00
10/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1798	2	2	2	0.00
10/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1827	2	2	2	0.00
10/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1768	2	2	2	0.00
10/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4236	5	4	5	0.00
10/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4189	5	4	5	0.00
10/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4143	4	4	4	0.00
10/05/2018	2032 On 07-February-19			Bond Future	9.14	95.7692	96.2889	95.7692	0.00
10/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2603	2	3	2	0.00
10/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2572	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2541	2	3	2	0.00
10/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5019	5	5	5	0.00
10/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5062	5	5	5	0.00
10/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4975	5	5	5	0.00
10/05/2018	2033 On 02-August-18			Bond Future	107.67	107.9272	107.6670	107.9272	6,151.00
10/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2263	2	2	2	0.00
10/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2273	2	2	2	0.00
10/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2253	2	2	2	0.00
10/05/2018	2033 On 01-November-18			Bond Future	108.50	108.7617	108.4959	108.7617	0.00
10/05/2018	2033 On 07-February-19			Bond Future	110.62	110.8937	110.6241	110.8937	0.00
10/05/2018	2037 On 02-August-18			Bond Future	9.26	92.9867	93.5041	92.9867	53,703.00
10/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6083	6	6	6	0.00
10/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6147	6	6	6	0.00
10/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6211	6	6	6	0.00
10/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	562	1	1	1	0.00
10/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	586	1	1	1	0.00
10/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	574	1	1	1	0.00
10/05/2018	2037 On 01-November-18			Bond Future	9.31	94.6561	95.1823	94.6561	0.00
10/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2168	2	2	2	0.00
10/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2237	2	2	2	0.00
10/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2202	2	2	2	0.00
10/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4649	5	5	5	0.00
10/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4598	5	5	5	0.00
10/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4701	5	5	5	0.00
10/05/2018	2037 On 07-February-19			Bond Future	9.37	92.2318	92.7689	92.2318	0.00
10/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3084	3	3	3	0.00
10/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3119	3	3	3	0.00
10/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3156	3	3	3	0.00
10/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5655	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5752	6	6	6	0.00
10/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5703	6	6	6	0.00
10/05/2018	2038 On 02-August-18			Bond Future	129.50	129.4850	129.5011	129.4850	9,239.00
10/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5029	5	5	5	0.00
10/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5039	5	5	5	0.00
10/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5049	5	5	5	0.00
10/05/2018	2038 On 01-November-18			Bond Future	131.85	131.8310	131.8463	131.8310	0.00
10/05/2018	2038 On 07-February-19			Bond Future	132.84	132.8253	132.8422	132.8253	0.00
10/05/2018	2040 On 02-August-18			Bond Future	9.34	96.5414	97.0066	96.5414	22,604.00
10/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6651	6	7	6	0.00
10/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6584	6	7	6	0.00
10/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6516	6	7	6	0.00
10/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	649	1	1	1	0.00
10/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	662	1	1	1	0.00
10/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	636	1	1	1	0.00
10/05/2018	2040 On 01-November-18			Bond Future	9.40	98.2746	98.7476	98.2746	0.00
10/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2354	2	2	2	0.00
10/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2391	2	2	2	0.00
10/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2428	2	2	2	5,900.00
10/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	785	1	1	1	5,900.00
10/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2318	2	2	2	0.00
10/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5288	6	5	6	0.00
10/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9289	10	9	10	0.00
10/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5119	5	5	5	0.00
10/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5231	6	5	6	0.00
10/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5175	5	5	5	0.00
10/05/2018	2040 On 07-February-19			Bond Future	9.46	95.6699	96.1528	95.6699	0.00
10/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3282	3	3	3	0.00
10/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3359	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3320	3	3	3	0.00
10/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6347	7	6	7	0.00
10/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6400	7	6	7	0.00
10/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6293	7	6	7	0.00
10/05/2018	2044 On 02-August-18			Bond Future	9.39	93.4647	93.9840	93.4647	31,495.00
10/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6438	6	6	6	0.00
10/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6573	6	7	6	0.00
10/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6505	6	7	6	0.00
10/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	730	1	1	1	0.00
10/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	715	1	1	1	0.00
10/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	744	1	1	1	0.00
10/05/2018	2044 On 01-November-18			Bond Future	9.44	95.1427	95.6707	95.1427	0.00
10/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2380	2	2	2	0.00
10/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2417	2	2	2	0.00
10/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2455	2	2	2	0.00
10/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5328	6	5	6	0.00
10/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5270	6	5	6	0.00
10/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5386	6	5	6	0.00
10/05/2018	2044 On 07-February-19			Bond Future	9.50	92.6025	93.1415	92.6025	0.00
10/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3453	3	3	3	0.00
10/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3492	3	3	3	0.00
10/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3414	3	3	3	0.00
10/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6559	7	7	7	0.00
10/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6504	7	7	7	0.00
10/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6449	7	6	7	0.00
10/05/2018	2046 On 02-August-18			Bond Future	123.90	124.3776	123.9045	124.3776	10,917.00
10/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	4866	4	5	4	0.00
10/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	4886	4	5	4	0.00
10/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	4876	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	2046 On 01-November-18			Bond Future	124.50	124.9819	124.4992	124.9819	0.00
10/05/2018	2046 On 07-February-19			Bond Future	126.94	127.4319	126.9411	127.4319	0.00
10/05/2018	2050 On 02-August-18			Bond Future	129.74	130.2970	129.7428	130.2970	9,775.00
10/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
10/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	7797	7	8	7	0.00
10/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	7777	7	8	7	0.00
10/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	7787	7	8	7	0.00
10/05/2018	2050 On 01-November-18			Bond Future	132.09	132.6576	132.0926	132.6576	0.00
10/05/2018	2050 On 07-February-19			Bond Future	132.91	133.4867	132.9117	133.4867	0.00
10/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	AL37 On 02-August-18			Index Future	592.14	591.4400	592.1350	591.4400	0.00
10/05/2018	AL37 On 01-November-18			Index Future	602.76	602.0600	602.7640	602.0600	0.00
10/05/2018	AL37 On 07-February-19			Index Future	614.46	613.7400	614.4630	613.7400	0.00
10/05/2018	AL7T On 02-August-18			Index Future	693.21	690.3820	693.2060	690.3820	0.00
10/05/2018	AL7T On 01-November-18			Index Future	705.65	702.7790	705.6500	702.7790	0.00
10/05/2018	AL7T On 07-February-19			Index Future	719.35	716.4130	719.3450	716.4130	0.00
10/05/2018	ALBI On 02-August-18			Index Future	631.39	628.6250	631.3860	628.6250	878.00
10/05/2018	ALBI On 01-November-18			Index Future	642.72	639.9130	642.7200	639.9130	0.00
10/05/2018	ALBI On 07-February-19			Index Future	655.19	652.3280	655.1940	652.3280	0.00
10/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2018	EL28 On 02-August-18			Bond Future	131.90	131.8774	131.8957	131.8774	0.00
10/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
10/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
10/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
10/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3044	3	3	3	0.00
10/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3054	3	3	3	0.00
10/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3034	3	3	3	0.00
10/05/2018	ES33 On 02-August-18			Bond Future	10.56	79.6919	80.0802	79.6919	9,466.00
10/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3464	3	3	3	0.00
10/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3521	3	4	3	0.00
10/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3579	3	4	3	0.00
10/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
10/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
10/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
10/05/2018	ES33 On 01-November-18			Bond Future	10.66	77.3342	77.7291	77.3342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	ES33 On 07-February-19			Bond Future	10.78	78.8339	79.2371	78.8339	0.00
10/05/2018	ES42 On 02-August-18			Bond Future	10.75	82.7728	83.1833	82.7728	7,957.00
10/05/2018	ES42 On 01-November-18			Bond Future	10.85	79.9990	80.4164	79.9990	0.00
10/05/2018	ES42 On 07-February-19			Bond Future	10.96	81.5500	81.9763	81.5500	0.00
10/05/2018	GOVI On 02-August-18			GOVI	627.73	624.8010	627.7250	624.8010	465.00
10/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	220150	19	22	19	0.00
10/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	220050	19	22	19	0.00
10/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	220250	19	22	19	0.00
10/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 01-November-18			GOVI	638.99	636.0200	638.9930	636.0200	0.00
10/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	144970	17	14	17	0.00
10/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	145170	17	15	17	0.00
10/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	145070	17	15	17	0.00
10/05/2018	GOVI On 07-February-19			GOVI	651.40	648.3590	651.3950	648.3590	0.00
10/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	151150	18	15	18	0.00
10/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	151250	18	15	18	0.00
10/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	151350	18	15	18	0.00
10/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2018	IGOV On 02-August-18			Index Future	260.57	260.8880	260.5710	260.8880	884.00
10/05/2018	IGOV On 01-November-18			Index Future	265.29	265.6150	265.2900	265.6150	241.00
10/05/2018	IGOV On 07-February-19			Index Future	270.49	270.8230	270.4940	270.8230	0.00
10/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
10/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4800	100.4700	100.4800	0.00
10/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4700	99.4600	99.4700	0.00
10/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.11	100.1400	100.1100	100.1400	0.00
10/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
10/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
10/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8600	98.8500	98.8600	0.00
10/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2200	99.2000	99.2200	0.00
10/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.56	99.5900	99.5600	99.5900	0.00
10/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.91	99.9500	99.9100	99.9500	0.00
10/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.82	100.8700	100.8200	100.8700	0.00
10/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.52	98.6000	98.5200	98.6000	0.00
10/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.36	100.4500	100.3600	100.4500	0.00
10/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.87	96.0000	95.8700	96.0000	0.00
10/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.06	95.2000	95.0600	95.2000	0.00
10/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.21	94.3700	94.2100	94.3700	0.00
10/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.34	94.5200	94.3400	94.5200	0.00
10/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.50	96.7000	96.5000	96.7000	51.00
10/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.60	96.8200	96.6000	96.8200	0.00
10/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.75	97.9900	97.7500	97.9900	0.00
10/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.93	100.1800	99.9300	100.1800	0.00
10/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.15	101.4200	101.1500	101.4200	0.00
10/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.21	96.5100	96.2100	96.5100	0.00
10/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.50	100.8100	100.5000	100.8100	0.00
10/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.95	94.4300	93.9500	94.4300	0.00
10/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.89	91.4000	90.8900	91.4000	0.00
10/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.58	90.1000	89.5800	90.1000	0.00
10/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.71	92.2300	91.7100	92.2300	0.00
10/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.47	95.9900	95.4700	95.9900	0.00
10/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.00	94.5200	94.0000	94.5200	0.00
10/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.04	96.5600	96.0400	96.5600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.75	100.2700	99.7500	100.2700	0.00
10/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.06	100.5900	100.0600	100.5900	0.00
10/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.24	95.8000	95.2400	95.8000	0.00
10/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.70	101.2500	100.7000	101.2500	0.00
10/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
10/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
10/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
10/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
10/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
10/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
10/05/2018	R023 On 02-August-18			Bond Future	7.81	103.0281	103.1498	103.0281	34,886.00
10/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9232	9	9	9	0.00
10/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9266	9	9	9	0.00
10/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9199	9	9	9	0.00
10/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R023 On 01-November-18			Bond Future	7.84	100.9517	101.0749	100.9517	0.00
10/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9302	9	9	9	0.00
10/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9270	9	9	9	0.00
10/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9238	9	9	9	0.00
10/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
10/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
10/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
10/05/2018	R023 On 07-February-19			Bond Future	7.89	102.9096	103.0360	102.9096	0.00
10/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8620	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8680	9	9	9	0.00
10/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8650	9	9	9	0.00
10/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	19	0	0	0	0.00
10/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	18	0	0	0	0.00
10/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	19	0	0	0	0.00
10/05/2018	R035 On 02-August-18			Bond Future	9.16	100.8878	101.4026	100.8878	65,685.00
10/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3459	3	3	3	0.00
10/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3513	3	4	3	0.00
10/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3567	3	4	3	0.00
10/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1351	2	1	2	0.00
10/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1325	2	1	2	0.00
10/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1377	2	1	2	0.00
10/05/2018	R035 On 01-November-18			Bond Future	9.22	98.2031	98.7264	98.2031	0.00
10/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2191	2	2	2	0.00
10/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2157	2	2	2	0.00
10/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2124	2	2	2	0.00
10/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4583	5	5	5	0.00
10/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4634	5	5	5	0.00
10/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4532	5	5	5	0.00
10/05/2018	R035 On 07-February-19			Bond Future	9.29	100.1075	100.6419	100.1075	0.00
10/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3002	3	3	3	0.00
10/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3073	3	3	3	0.00
10/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3037	3	3	3	0.00
10/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5633	6	6	6	0.00
10/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5585	6	6	6	0.00
10/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5681	6	6	6	0.00
10/05/2018	R186 On 02-August-18			Bond Future	8.43	113.1637	113.5991	113.1637	102,381.00
10/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1813	2	2	2	0.00
10/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1705	1	2	1	0.00
10/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1025	1	1	1	3,020.00
10/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1740	2	2	2	0.00
10/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	59	0	0	0	3,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1669	1	2	1	0.00
10/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1461	2	1	2	0.00
10/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2165	2	2	2	0.00
10/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6194	7	6	7	0.00
10/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1404	2	1	2	0.00
10/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1432	2	1	2	0.00
10/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1350	2	1	2	2,500.00
10/05/2018	R186 On 01-November-18			Bond Future	8.48	115.1956	115.6381	115.1956	0.00
10/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2236	2	2	2	5,000.00
10/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2469	2	2	2	0.00
10/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4960	5	5	5	0.00
10/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	939	1	1	1	5,000.00
10/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2504	2	3	2	0.00
10/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2435	2	2	2	0.00
10/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2175	2	2	2	0.00
10/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	940	1	1	1	5,000.00
10/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4224	5	4	5	0.00
10/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2120	2	2	2	0.00
10/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2147	2	2	2	0.00
10/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2348	3	2	3	0.00
10/05/2018	R186 On 07-February-19			Bond Future	8.54	112.1243	112.5764	112.1243	0.00
10/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1993	2	2	2	0.00
10/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2018	2	2	2	0.00
10/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2045	2	2	2	0.00
10/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3980	4	4	4	0.00
10/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4052	4	4	4	0.00
10/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4016	4	4	4	0.00
10/05/2018	R197 On 02-August-18			Bond Future	304.57	304.5350	304.5689	304.5350	2,350.00
10/05/2018	R197 On 01-November-18			Bond Future	310.08	310.0527	310.0849	310.0527	0.00
10/05/2018	R197 On 07-February-19			Bond Future	308.81	308.7739	308.8100	308.7739	0.00
10/05/2018	R202 On 02-August-18			Bond Future	243.06	243.6215	243.0559	243.6215	22,259.00
10/05/2018	R202 On 01-November-18			Bond Future	247.46	248.0355	247.4579	248.0355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R202 On 07-February-19			Bond Future	248.40	248.9905	248.4040	248.9905	0.00
10/05/2018	R204 On 02-August-18			Bond Future	6.36	101.5647	101.5934	101.5647	10,121.00
10/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	961	1	1	1	0.00
10/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	964	1	1	1	0.00
10/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	957	1	1	1	0.00
10/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R207 On 02-August-18			Bond Future	7.24	100.3724	100.4595	100.3724	20,909.00
10/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	27	0	0	0	0.00
10/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	31	0	0	0	0.00
10/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	29	0	0	0	0.00
10/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	553	1	1	1	0.00
10/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	530	1	1	1	0.00
10/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	541	1	1	1	0.00
10/05/2018	R207 On 01-November-18			Bond Future	7.22	102.1746	102.2626	102.1746	0.00
10/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	65	0	0	0	0.00
10/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	62	0	0	0	0.00
10/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	67	0	0	0	0.00
10/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	605	1	1	1	0.00
10/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	597	1	1	1	0.00
10/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	588	1	1	1	0.00
10/05/2018	R207 On 07-February-19			Bond Future	7.19	100.5111	100.6017	100.5111	0.00
10/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	69	0	0	0	0.00
10/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	67	0	0	0	0.00
10/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	65	0	0	0	0.00
10/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	662	1	1	1	0.00
10/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	669	1	1	1	0.00
10/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	655	1	1	1	0.00
10/05/2018	R208 On 02-August-18			Bond Future	7.47	100.5447	100.6608	100.5447	30,946.00
10/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	109	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	99	0	0	0	0.00
10/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	104	0	0	0	0.00
10/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	908	1	1	1	0.00
10/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	889	1	1	1	0.00
10/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	926	1	1	1	0.00
10/05/2018	R208 On 01-November-18			Bond Future	7.50	98.9504	99.0679	98.9504	0.00
10/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	219	0	0	0	0.00
10/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	226	0	0	0	0.00
10/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	213	0	0	0	0.00
10/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1032	1	1	1	0.00
10/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1062	1	1	1	0.00
10/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1047	1	1	1	0.00
10/05/2018	R208 On 07-February-19			Bond Future	7.53	100.8694	100.9901	100.8694	0.00
10/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	291	0	0	0	0.00
10/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	284	0	0	0	0.00
10/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	277	0	0	0	0.00
10/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1151	1	1	1	0.00
10/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1177	1	1	1	0.00
10/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1164	1	1	1	0.00
10/05/2018	R209 On 02-August-18			Bond Future	9.19	76.3413	76.7743	76.3413	76,025.00
10/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6902	7	7	7	0.00
10/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1127	1	1	1	5,000.00
10/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2859	3	3	3	0.00
10/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10391	10	10	10	0.00
10/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	803	1	1	1	0.00
10/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3957	4	4	4	435.00
10/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7841	7	8	7	0.00
10/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1946	2	2	2	0.00
10/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	263	0	0	0	500.00
10/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	233	0	0	0	5,000.00
10/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7896	7	8	7	0.00
10/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7952	8	8	8	0.00
10/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	128	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	136	0	0	0	0.00
10/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	750	1	1	1	0.00
10/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5578	6	6	6	0.00
10/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	132	0	0	0	0.00
10/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2736	3	3	3	0.00
10/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3358	4	3	4	500.00
10/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5376	6	5	6	0.00
10/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1781	2	2	2	500.00
10/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	31	0	0	0	435.00
10/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1183	1	1	1	5,000.00
10/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	219	0	0	0	435.00
10/05/2018	R209 On 01-November-18			Bond Future	9.24	74.5643	75.0045	74.5643	0.00
10/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74117	74	74	74	0.00
10/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74117	74	74	74	0.00
10/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	6099	6	6	6	0.00
10/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5954	6	6	6	0.00
10/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74117	74	74	74	0.00
10/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3159	3	3	3	0.00
10/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5809	5	6	5	0.00
10/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8899	9	9	9	0.00
10/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	457	1	0	1	0.00
10/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1170	1	1	1	0.00
10/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1084	1	1	1	5,850.00
10/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1126	1	1	1	0.00
10/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2454	3	2	3	0.00
10/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/05/2018	R209 On 07-February-19			Bond Future	9.29	76.0102	76.4597	76.0102	0.00
10/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2536	2	3	2	0.00
10/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2566	2	3	2	0.00
10/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2506	2	3	2	0.00
10/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4917	5	5	5	0.00
10/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4875	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4833	5	5	5	0.00
10/05/2018	R210 On 02-August-18			Bond Future	191.32	191.3005	191.3234	191.3005	2,159.00
10/05/2018	R210 On 01-November-18			Bond Future	192.29	192.2665	192.2882	192.2665	0.00
10/05/2018	R210 On 07-February-19			Bond Future	196.06	196.0356	196.0597	196.0356	0.00
10/05/2018	R212 On 02-August-18			Bond Future	155.71	155.5795	155.7066	155.5795	3,975.00
10/05/2018	R212 On 01-November-18			Bond Future	158.53	158.3983	158.5265	158.3983	0.00
10/05/2018	R212 On 07-February-19			Bond Future	159.48	159.3495	159.4821	159.3495	0.00
10/05/2018	R213 On 02-August-18			Bond Future	8.93	88.1670	88.6192	88.1670	29,240.00
10/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2252	2	2	2	0.00
10/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2212	2	2	2	0.00
10/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2172	2	2	2	0.00
10/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1358	2	1	2	0.00
10/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1385	2	1	2	0.00
10/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1332	2	1	2	0.00
10/05/2018	R213 On 01-November-18			Bond Future	8.99	86.2037	86.6635	86.2037	0.00
10/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1578	1	2	1	0.00
10/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1551	1	2	1	0.00
10/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1526	1	2	1	0.00
10/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3814	4	4	4	0.00
10/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3857	4	4	4	0.00
10/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3772	4	4	4	0.00
10/05/2018	R213 On 07-February-19			Bond Future	9.05	87.8756	88.3450	87.8756	0.00
10/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2228	2	2	2	0.00
10/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2256	2	2	2	0.00
10/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2284	2	2	2	0.00
10/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4629	5	5	5	0.00
10/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4589	5	5	5	0.00
10/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4669	5	5	5	0.00
10/05/2018	R214 On 02-August-18			Bond Future	9.32	76.0104	76.4280	76.0104	30,091.00
10/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	801	1	1	1	0.00
10/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	847	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	824	1	1	1	0.00
10/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3636	4	4	4	0.00
10/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3581	4	4	4	0.00
10/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3691	4	4	4	0.00
10/05/2018	R214 On 01-November-18			Bond Future	9.37	74.0822	74.5067	74.0822	0.00
10/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1671	2	2	2	0.00
10/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1699	2	2	2	0.00
10/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1727	2	2	2	0.00
10/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4524	5	5	5	0.00
10/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4623	5	5	5	0.00
10/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4573	5	5	5	0.00
10/05/2018	R214 On 07-February-19			Bond Future	9.43	75.5189	75.9524	75.5189	0.00
10/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2508	2	3	2	0.00
10/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2538	2	3	2	0.00
10/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2477	2	2	2	0.00
10/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5462	6	5	6	0.00
10/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5416	6	5	6	0.00
10/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5370	6	5	6	0.00
10/05/2018	R248 On 02-August-18			Bond Future	9.36	97.1617	97.6975	97.1617	100,451.00
10/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1117	1	1	1	0.00
10/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1087	1	1	1	0.00
10/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1057	1	1	1	0.00
10/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4812	5	5	5	0.00
10/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4884	5	5	5	0.00
10/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4741	5	5	5	0.00
10/05/2018	R248 On 01-November-18			Bond Future	9.41	94.4734	95.0182	94.4734	0.00
10/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2194	2	2	2	0.00
10/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2266	2	2	2	0.00
10/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2230	2	2	2	0.00
10/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6041	6	6	6	0.00
10/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5977	6	6	6	0.00
10/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6105	6	6	6	0.00
10/05/2018	R248 On 07-February-19			Bond Future	9.47	96.3055	96.8617	96.3055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3243	3	3	3	0.00
10/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3282	3	3	3	0.00
10/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3204	3	3	3	0.00
10/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7141	7	7	7	0.00
10/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7261	8	7	8	0.00
10/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7201	8	7	8	0.00